

ABSTRACT OF THE DISCLOSURE

A system and method for preprocessing input data to a support vector machine (SVM). The SVM is a system model having parameters that define the representation of the system being modeled, and operates in two modes: run-time and training. A data preprocessor preprocesses received data in accordance with predetermined preprocessing parameters, and outputs preprocessed data. The data preprocessor includes an input buffer for receiving and storing the input data. The input data may be on different time scales. A time merge device determines a desired time scale and reconciles the input data so that all of the input data are placed on the desired time scale. An output device outputs the reconciled data from the time merge device as preprocessed data. The reconciled data may be input to the SVM in training mode to train the SVM, and/or in run-time mode to generate control parameters and/or predictive output information.